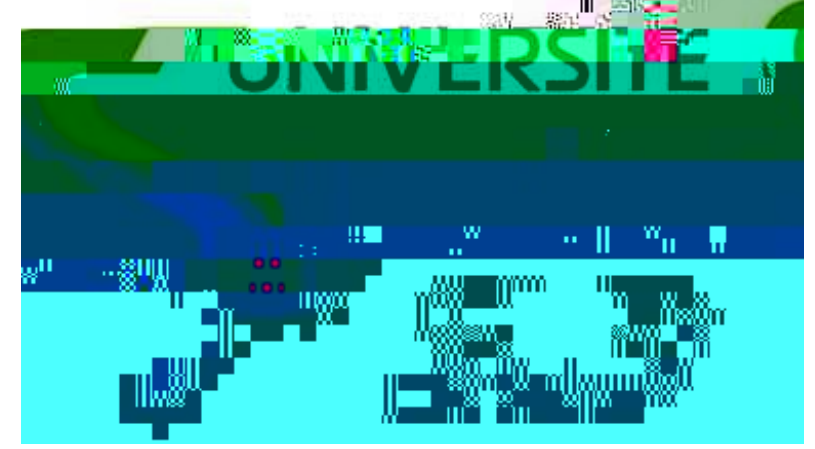


TRUNCATED LINEAR STATISTICS ASSOCIATED WITH THE TOP EIGENVALUES OF RANDOM MATRICES

AURÉLIEN GRABSCH, SATYA N. MAJUMDAR & CHRISTOPHE TEXIER
Laboratoire de Physique Théorique et Modèles Statistiques, Orsay, France



PROBLEM

Starting from the jpdf of eigenvalues $P(\lambda_1, \dots, \lambda_N)$, two well studied questions:

distribution of the largest eigenvalue λ_1

distribution of linear statistics $\sum_{n=1}^N f(\lambda_n)$

Here, intermediate problem: given any function f , determine the distribution of